Gradient estimates and entropy formulae of porous medium and fast diffusion equations for the Witten Laplacian

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Abstract. We consider gradient estimates to positive solutions of porous medium equations and fast diffusion equations:

$$u_t = \Delta_{\phi}(u^p)$$

associated with the Witten Laplacian on Riemannian manifolds. Under the assumption that the m-dimensional Bakry-Emery Ricci curvature is bounded from below, we obtain gradient estimates which generalize the results in [20] and [13]. Moreover, inspired by X. -D. Li's work in [19] we also study the entropy formulae introduced in [20] for porous medium equations and fast diffusion equations associated with the Witten Laplacian. We prove monotonicity theorems for such entropy formulae on compact Riemannian manifolds with non-negative m-dimensional Bakry-Emery Ricci curvature.

Keywords. porous medium equation, fast diffusion equation, entropy formulae, Witten Laplacian

Mathematics Subject Classification. Primary 35B45, Secondary 35K55

1 Introduction

Let (M^n, g) be an *n*-dimensional complete Riemannian manifold. Li and Yau [16] studied positive solutions of the heat equation

$$u_t = \Delta u \tag{1.1}$$

and obtained the following gradient estimates:

Theorem A(Li-Yau [16]). Let (M^n, g) be a complete Riemannian manifold with $\operatorname{Ric}(B_p(2R))$ $\geq -K$, $K \geq 0$. Suppose that u is a positive solution of (1.1) on $B_p(2R) \times [0, T]$. Then on $B_p(R)$,

$$\frac{|\nabla u|^2}{u^2} - \alpha \frac{u_t}{u} \le \frac{C(n)\alpha^2}{R^2} \left(\frac{\alpha^2}{\alpha - 1} + \sqrt{K}R\right) + \frac{n\alpha^2 K}{2(\alpha - 1)} + \frac{n\alpha^2}{2t},\tag{1.2}$$

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where $\alpha > 1$ is a constant. Moreover, when $R \to \infty$, (1.2) yields the following estimate on complete noncompact Riemannian manifold (M^n, g) :

$$\frac{|\nabla u|^2}{u^2} - \alpha \frac{u_t}{u} \le \frac{n\alpha^2 K}{2(\alpha - 1)} + \frac{n\alpha^2}{2t}.$$
(1.3)

Recently, J. F. Li and X. J. Xu [15] obtained new Li-Yau type gradient estimates for positive solutions of the heat equation (1.1) on Riemannian manifolds. For the related research and some improvements on Li-Yau type gradient estimates of the equation (1.1), see [2,9,12,18,27,28] and the references therein. The equation

$$u_t = \Delta(u^p) \tag{1.4}$$

with p > 1 is called the porous medium equation, which is a nonlinear version of the classical heat equation. For various values of p > 1, it has arisen in different applications to model diffusive phenomena (see [1,20,30] and the references therein). The equation (1.4) with $p \in (0,1)$ is called the fast diffusion equation, which appears in plasma physics and in geometric flows. However, there are marked differences between the porous medium equations and the fast diffusion equation, see [8, 29]. For gradient estimates of (1.4), see [1,13,30,34].

In [20], Lu, Ni, Vázquez and Villani studied gradient estimates of (1.4) and proved the following results (see Theorem 3.3 in [20]):

Theorem B(P. Lu, L. Ni, J. Vázquez, C.Villani [20]). Let (M^n, g) be a complete Riemannian manifold with $Ric(B_p(2R)) \ge -K$, $K \ge 0$. Suppose that u is a positive solution to (1.4) with p > 1. Let $v = \frac{p}{p-1}u^{p-1}$ and $M = (p-1)\max_{B_p(2R)\times[0,T]}v$. Then for any $\alpha > 1$, on the ball $B_p(R)$, we have

$$\frac{|\nabla v|^2}{v} - \alpha \frac{v_t}{v} \le \frac{C(n)Ma\alpha^2}{R^2} \left(\frac{\alpha^2}{\alpha - 1} \frac{ap^2}{p - 1} + (1 + \sqrt{K}R)\right) + \frac{\alpha^2}{\alpha - 1} aMK + \frac{a\alpha^2}{t},$$
(1.5)

where $a = \frac{n(p-1)}{n(p-1)+2}$. Moreover, when $R \to \infty$, (1.5) yields the following estimate on complete noncompact Riemannian manifold (M^n, g) :

$$\frac{|\nabla v|^2}{v} - \alpha \frac{v_t}{v} \le \frac{\alpha^2}{\alpha - 1} aMK + \frac{a\alpha^2}{t}.$$
 (1.6)

Now, we rewrite the inequality (1.6) as

$$|\nabla v|^2 - \alpha v_t \le \frac{\alpha^2}{\alpha - 1} aMKv + \frac{a\alpha^2 v}{t}.$$
 (1.7)

Since $(p-1)v = pu^{p-1}$, we have $(p-1)v \to 1$ as $p \to 1$. Hence, $M \to 1$,

$$\begin{split} |\nabla v|^2 &\to \frac{|\nabla u|^2}{u^2}, \\ v_t &\to \frac{u_t}{u}, \\ av &\to \frac{n}{2}, \end{split}$$

as $p \to 1$. As a result, (1.7) becomes the inequality (1.3) in Theorem A of Li-Yau. Therefore, for complete noncompact Riemannian manifold (M^n, g) , the estimate (1.6) in Theorem B of Lu, Ni, Vázquez and Villani reduces to the estimate (1.3) in Theorem A of Li-Yau when $p \to 1$.

Let $\phi \in C^2(M^n)$. The Witten Laplacian associated with ϕ is defined by

$$\Delta_{\phi} = \Delta - \nabla \phi \cdot \nabla$$

which is symmetric with respect to the $L^2(M^n)$ inner product under the weighted measure

$$d\mu = e^{-\phi}dv,$$

that is,

$$\int_{M^n} u \Delta_{\phi} v \, d\mu = -\int_{M^n} \nabla u \nabla v \, d\mu = \int_{M^n} v \Delta_{\phi} u \, d\mu, \quad \forall \ u, v \in C_0^{\infty}(M^n).$$

The m-dimensional Bakry-Emery Ricci curvature associated with the Witten Laplacian is given by

$$\operatorname{Ric}_{\phi}^{m} = \operatorname{Ric} + \nabla^{2}\phi - \frac{1}{m-n}d\phi \otimes d\phi,$$

where m > n and m = n if and only if ϕ is a constant. Define

$$\operatorname{Ric}_{\phi} = \operatorname{Ric} + \nabla^2 \phi.$$

Then $\operatorname{Ric}_{\phi}$ can be seen as the ∞ -dimensional Bakry-Emery Ricci curvature. In this paper, we study the following equation associated with the Witten Laplacian:

$$u_t = \Delta_\phi(u^p) \tag{1.8}$$

with p > 0 and $p \neq 1$. For p > 1 and $p \in (0,1)$, we derive estimates of Lu, Ni, Vázquez and Villani and Davies's type estimate. Moreover, for p > 1, we obtain Hamilton's type estimate and estimates of J. F. Li and X. J. Xu. In particular, our results generalize the ones in [13].

First we consider gradient estimates of (1.8) under the assumption that the m-dimensional Bakry-Emery Ricci curvature is bounded from blew, and obtain the following results:

Theorem 1.1. Let (M^n, g) be a complete Riemannian manifold with $\operatorname{Ric}_{\phi}^m(B_p(2R)) \ge -K$, $K \ge 0$. Suppose that u is a positive solution to the porous medium equation (1.8) with p > 1. Let $v = \frac{p}{p-1}u^{p-1}$ and $M = (p-1)\max_{B_p(2R)\times[0,T]}v$. Then for any $\alpha > 1$, on the ball $B_p(R)$, we have

$$\frac{|\nabla v|^2}{v} - \alpha \frac{v_t}{v} \le \tilde{a}\alpha^2 M \frac{C(m)}{R^2} \left\{ \frac{\alpha^2}{\alpha - 1} \frac{\tilde{a}p^2}{p - 1} + \left(1 + \sqrt{K}R \coth(\sqrt{K}R) \right) \right\} + \frac{\alpha^2}{(\alpha - 1)} \tilde{a}MK + \frac{\tilde{a}\alpha^2}{t}, \tag{1.9}$$

where $\tilde{a} = \frac{m(p-1)}{m(p-1)+2}$. Moreover, when $R \to \infty$, (1.9) yields the following estimate on complete noncompact Riemannian manifold (M^n, g) :

$$\frac{|\nabla v|^2}{v} - \alpha \frac{v_t}{v} \le \frac{\alpha^2}{\alpha - 1} \tilde{a} M K + \frac{\tilde{a} \alpha^2}{t}. \tag{1.10}$$

Theorem 1.2. Let (M^n, g) be a complete Riemannian manifold with $\operatorname{Ric}_{\phi}^m(B_p(2R)) \geq -K$, $K \geq 0$. Suppose that u is a positive solution to the fast diffusion equation (1.8) with $p \in (1 - \frac{2}{m}, 1)$. Let $v = \frac{p}{p-1}u^{p-1}$ and $M = (1-p)\max_{B_p(2R)\times[0,T]}(-v)$. Then for any $0 < \alpha < 1$, on the ball $B_p(R)$, we have

$$-\frac{|\nabla v|^2}{v} + \alpha \frac{v_t}{v} \le \frac{(-\tilde{a})\alpha^2 M}{A(\varepsilon_1, \varepsilon_2)} \frac{C(m)}{R^2} \left\{ \frac{(-\tilde{a})\alpha^2 p^2}{2\varepsilon_2 (1 - \tilde{a})(1 - \alpha)(1 - p)} + \left(1 + \sqrt{K}R \coth(\sqrt{K}R)\right) \right\} + \frac{(-\tilde{a})\alpha^2 MK}{\sqrt{\varepsilon_1 (1 - \alpha)(1 - \alpha - \tilde{a})A(\varepsilon_1, \varepsilon_2)}} + \frac{(-\tilde{a})\alpha^2}{A(\varepsilon_1, \varepsilon_2)t},$$

$$(1.11)$$

where $\tilde{a} = \frac{m(p-1)}{m(p-1)+2}$ and positive constants $\varepsilon_1, \varepsilon_2 \in (0,1)$ satisfying

$$A(\varepsilon_1, \varepsilon_2) := \left[1 - \tilde{a}(1 - \alpha)\right] - \frac{(1 + \varepsilon_2)^2 (1 - \tilde{a})^2 (1 - \alpha)}{(1 - \varepsilon_1)(1 - \alpha - \tilde{a})} > 0.$$

When $R \to \infty$ and $\alpha \to 1$, (1.11) yields the following estimate on complete noncompact Riemannian manifold (M^n, g) with $\operatorname{Ric}_{\phi}^m \geq 0$:

$$-\frac{|\nabla v|^2}{v} + \frac{v_t}{v} \le -\frac{\tilde{a}}{t}.\tag{1.12}$$

Remark 1.1. Clearly, our estimate (1.10) reduces to (1.6) of Lu, Ni, Vázquez and Villani (see [20]) by letting m = n. Moreover, for $p \in (0,1)$, Theorem 4.1 in [20] of Lu, Ni, Vázquez and Villani can be obtained from our Theorem 1.2 by taking m = n.

Theorem 1.3. Let (M^n, g) be a complete Riemannian manifold with $\operatorname{Ric}_{\phi}^m(B_p(2R)) \ge -K$, $K \ge 0$. Suppose that u is a positive solution to the porous medium equation (1.8) with p > 1. Let $v = \frac{p}{p-1}u^{p-1}$ and $M = (p-1)\max_{B_p(2R)\times[0,T]} v$. Then for any $\alpha > 1$, on the ball $B_p(R)$, we have

$$\frac{|\nabla v|^{2}}{v} - \alpha \frac{v_{t}}{v} \leq \tilde{a}\alpha^{2} \left\{ \frac{\tilde{a}^{\frac{1}{2}}\alpha p M^{\frac{1}{2}}}{(p-1)^{\frac{1}{2}}(\alpha-1)^{\frac{1}{2}}} \frac{C(m)}{R} + \left[\frac{1}{t} + \frac{MK}{2(\alpha-1)} + M \frac{C(m)}{R^{2}} \left(1 + \sqrt{KR} \coth(\sqrt{KR}) \right) \right]^{\frac{1}{2}} \right\}^{2}, \tag{1.13}$$

where $\tilde{a} = \frac{m(p-1)}{m(p-1)+2}$. Moreover, when $R \to \infty$, (1.13) yields the following estimate on complete noncompact Riemannian manifold:

$$\frac{|\nabla v|^2}{v} - \alpha \frac{v_t}{v} \le \frac{\alpha^2}{2(\alpha - 1)} \tilde{a} M K + \frac{\tilde{a} \alpha^2}{t}. \tag{1.14}$$

Theorem 1.4. Let (M^n, g) be a complete Riemannian manifold with $\operatorname{Ric}_{\phi}^m(B_p(2R)) \ge -K$, $K \ge 0$. Suppose that u is a positive solution to the fast diffusion equation (1.8) with $p \in (1 - \frac{2}{m}, 1)$. Let $v = \frac{p}{p-1}u^{p-1}$ and $M = (1-p)\max_{B_p(2R) \times [0,T]}(-v)$. Then for any

 $0 < \alpha < 1$, on the ball $B_p(R)$, we have

$$-\frac{|\nabla v|^{2}}{v} + \alpha \frac{v_{t}}{v} \leq \left\{ C(\tilde{a}, \alpha) \frac{p}{(1-p)^{\frac{1}{2}}} M^{\frac{1}{2}} \frac{C}{R} + \left[\left(\frac{\alpha^{2}}{2(1-\alpha)} + 2(1-\tilde{a}) \right) MK + \frac{1-\alpha-\tilde{a}}{t} + (1-p)(1-\alpha-\tilde{a}) M \frac{C(m)}{R^{2}} \left(1 + \sqrt{KR} \coth(\sqrt{KR}) \right) \right]^{\frac{1}{2}} \right\}^{2},$$
(1.15)

where $\tilde{a} = \frac{m(p-1)}{m(p-1)+2}$. When $R \to \infty$, (1.15) yields the following estimate on complete noncompact Riemannian manifold (M^n, g) :

$$-\frac{|\nabla v|^2}{v} + \alpha \frac{v_t}{v} \le \left(\frac{\alpha^2}{2(1-\alpha)} + 2(1-\tilde{a})\right)MK + \frac{1-\alpha-\tilde{a}}{t}.$$
 (1.16)

Remark 1.2. Our Theorem 1.3 reduces to Theorem 1.1 of [13] by letting m=n and the estimate (1.14) improves (1.10) on complete noncompact Riemannian manifolds. For complete noncompact Riemannian manifolds with $p \in (0,1)$, Lu, Ni, Vázquez and Villani [20] proved (see Corollary 4.2 in [20]) the following results: If Ric ≥ 0 , then

$$-\frac{|\nabla v|^2}{v} + \frac{v_t}{v} \le -\frac{a}{t};\tag{1.17}$$

If Ric $\geq -K$ and $0 < \alpha < 1$, then for any $\varepsilon > 0$ satisfying $C(a, \alpha, \varepsilon) := 1 + (-a)(1 - \alpha) - \frac{(1-\alpha)(1-a)^2}{(1-\alpha)-a-(1-\alpha)\varepsilon^2} > 0$,

$$-\frac{|\nabla v|^2}{v} + \alpha \frac{v_t}{v} \le \frac{(-a)\alpha^2}{C(a,\alpha,\varepsilon)} \left(\frac{1}{t} + \frac{\sqrt{C(a,\alpha,\varepsilon)}}{(1-\alpha)\varepsilon} MK\right). \tag{1.18}$$

Obviously, our estimate (1.16) reduces to (1.17) of Lu, Ni, Vázquez and Villani when m = n and $\alpha \to 1$. Moreover, (1.16) is independent of ε .

Theorem 1.5. Let (M^n, g) be a complete Riemannian manifold with $\operatorname{Ric}_{\phi}^m(B_p(2R)) \ge -K$, $K \ge 0$. Suppose that u is a positive solution to the porous medium equation (1.8) with p > 1. Let $v = \frac{p}{p-1}u^{p-1}$ and $M = (p-1)\max_{B_p(2R)\times[0,T]} v$. Then for any $\alpha > 1$, on the ball $B_p(R)$, we have

$$\frac{|\nabla v|^2}{v} - \alpha(t)\frac{v_t}{v} \le \tilde{a}\alpha^2(t)M\frac{C(m)}{R^2}\left(\frac{p^2\tilde{a}\alpha^2(t)}{2(p-1)(\alpha(t)-1)} + 3 + \sqrt{K}R\coth(\sqrt{K}R)\right) + \frac{\tilde{a}\alpha^2(t)}{t},$$

where $\tilde{a} = \frac{m(p-1)}{m(p-1)+2}$ and $\alpha(t) = e^{2MKt}$. Moreover, when $R \to \infty$, (1.19) yields the following estimate on complete noncompact Riemannian manifold:

$$\frac{|\nabla v|^2}{v} - \alpha(t)\frac{v_t}{v} \le \frac{\tilde{a}\alpha^2(t)}{t}.$$
(1.20)

Remark 1.3. Our Theorem 1.5 becomes Theorem 1.2 in [13] as long as we let m = n.

Theorem 1.6. Let (M^n, g) be a complete Riemannian manifold with $\operatorname{Ric}_{\phi}^m(B_p(2R)) \ge -K$, $K \ge 0$. Suppose that u is a positive solution to the porous medium equation (1.8)

with p > 1. Let $v = \frac{p}{p-1}u^{p-1}$ and $M = (p-1)\max_{B_p(2R)\times[0,T]} v$. Then on the ball $B_p(R)$, we have

$$\frac{|\nabla v|^2}{v} - \alpha(t)\frac{v_t}{v} - \varphi(t) \le \tilde{a}M\frac{C(m)}{R^2} \left\{ 1 + \sqrt{KR} \coth(\sqrt{KR}) + \frac{\tilde{a}p^2}{(p-1)\tanh(MKt)} \right\}, (1.21)$$

where $\tilde{a} = \frac{m(p-1)}{m(p-1)+2}$, $\alpha(t)$ and $\varphi(t)$ are given by

$$\varphi(t) = \tilde{a}MK\{\coth(MKt) + 1\},$$

$$\alpha(t) = 1 + \frac{\cosh(MKt)\sinh(MKt) - MKt}{\sinh^2(MKt)}.$$
(1.22)

Moreover, when $R \to \infty$, (1.21) yields the following estimate on complete noncompact Riemannian manifold:

$$\frac{|\nabla v|^2}{v} - \alpha(t)\frac{v_t}{v} - \varphi(t) \le 0. \tag{1.23}$$

Theorem 1.7. Let (M^n, g) be a complete Riemannian manifold with $\operatorname{Ric}_{\phi}^m(B_p(2R)) \ge -K$, $K \ge 0$. Suppose that u is a positive solution to the porous medium equation (1.8) with p > 1. Let $v = \frac{p}{p-1}u^{p-1}$ and $M = (p-1)\max_{B_p(2R)\times[0,T]}v$. Then on the ball $B_p(R)$, we have

$$\frac{|\nabla v|^2}{v} - \alpha(t)\frac{v_t}{v} - \varphi(t) \le \tilde{a}\alpha^2(t)M\frac{C(m)}{R^2} \Big\{ 1 + \sqrt{KR} \coth(\sqrt{KR}) + \frac{\tilde{a}p^2\alpha^2(t)}{(p-1)\tanh(MKt)} \Big\},\tag{1.24}$$

where $\tilde{a} = \frac{m(p-1)}{m(p-1)+2}$, $\alpha(t)$ and $\varphi(t)$ are given by

$$\varphi(t) = \frac{\tilde{a}}{t} + \tilde{a}MK + \frac{\tilde{a}}{3}(MK)^2t,$$

$$\alpha(t) = 1 + \frac{2}{3}MKt.$$
(1.25)

Moreover, when $R \to \infty$, (1.21) yields the following estimate on complete noncompact Riemannian manifold:

$$\frac{|\nabla v|^2}{v} - \alpha(t)\frac{v_t}{v} - \varphi(t) \le 0. \tag{1.26}$$

Remark 1.4. Our Theorems 1.6 and 1.7 reduce to Theorems 1.3 and 1.4 in [13] by taking m=n, respectively. Moreover, when t is small enough, $\alpha(t), \varphi(t)$ defined by (1.22) and (1.25) both satisfy $\alpha(t) \to 1$ and $\varphi(t) \le 2\tilde{a}MK + \frac{\tilde{a}}{t}$. Hence, (1.23) and (1.26) show

$$\frac{|\nabla v|^2}{v} - \alpha(t)\frac{v_t}{v} \le 2\tilde{a}MK + \frac{\tilde{a}}{t}.$$
(1.27)

Clearly, for t small enough, (1.27) is better than (1.10). Therefore, (1.23) and (1.26) improve (1.10) on complete noncompact Riemannian manifolds in this sense.

Denote by R the scalar curvature of the metric g. In [24], Perelman introduced the W-entropy functional as follows:

$$\mathcal{W}(g, f, \tau) = \int_{M^n} \left[\tau(R + |\nabla f|^2) + f - n \right] \frac{e^{-f}}{(4\pi\tau)^{\frac{n}{2}}} \, dv, \tag{1.28}$$

where τ is a positive scale parameter and $f \in C^{\infty}(M^n)$ satisfies

$$\int_{M^n} \frac{e^{-f}}{(4\pi\tau)^{\frac{n}{2}}} dv = 1.$$

By [24], we know that the W-entropy is monotone increasing under the Ricci flow, and its critical points are given by gradient shrinking solitons. In [21, 22], Ni considered the W-entropy for the linear heat equation

$$u_{\tau} = \Delta u \tag{1.29}$$

on complete Riemannian manifolds. More precisely, for the W-entropy associated with (1.29):

$$W(g, f, \tau) = \int_{M^n} [\tau |\nabla f|^2 + f - n] \frac{e^{-f}}{(4\pi\tau)^{\frac{n}{2}}} dv,$$
 (1.30)

where $u = \frac{e^{-f}}{(4\pi\tau)^{\frac{n}{2}}}$ is a positive solution to (1.29) and $\int_{M^n} u \, dv = 1$, Ni [21] proved

$$\frac{d}{d\tau}\mathcal{W}(g,f,\tau) = -2\int_{M^n} \tau\left(\left|\nabla^2 f - \frac{g}{2\tau}\right|^2 + \mathrm{Ric}(\nabla f,\nabla f)\right) u \, dv. \tag{1.31}$$

In particular, if the Ricci curvature is non-negative, then W-entropy defined by (1.31) is monotone non-increasing on complete Riemannian manifolds. For the research of the monotonicity of W-entropy to other geometric heat flows on Riemannian manifolds, see [10, 14, 20–22]. In [19], Li studied the W_m -entropy associated with the Witten Laplacian to the linear heat equation

$$u_{\tau} = \Delta_{\phi} u \tag{1.32}$$

on complete Riemannian manifolds satisfying the μ -bounded geometry condition. More precisely, for the \mathcal{W}_m -entropy associated with (1.32):

$$W_m(g, f, \tau) = \int_{M_n} [\tau |\nabla f|^2 + f - m] \frac{e^{-f}}{(4\pi\tau)^{\frac{m}{2}}} d\mu,$$
 (1.33)

where $u = \frac{e^{-f}}{(4\pi\tau)^{\frac{m}{2}}}$ is a positive solution to (1.32), Li [19] proved that if there exist two constants m > n and $K \ge 0$ such that $\text{Ric}_{\phi}^m \ge -K$, then

$$\frac{d}{d\tau} \mathcal{W}_m(g, f, \tau) = -2 \int_{M^n} \tau \left(\left| \nabla^2 f - \frac{g}{2\tau} \right|^2 + \operatorname{Ric}_{\phi}^m(\nabla f, \nabla f) \right) u \, d\mu
- \frac{2}{m-n} \int_{M^n} \tau \left(\nabla \phi \nabla f + \frac{m-n}{2\tau} \right)^2 u \, d\mu.$$
(1.34)

In particular, if the $\operatorname{Ric}_{\phi}^{m} \geq 0$, then $\mathcal{W}_{m}(g, f, \tau)$ is non-increasing along the heat equation (1.32). For the study to the Witten Laplacian associated with the m-dimensional Bakry-Emery Ricci curvature on complete Riemannian manifolds, see [3–5,11,18,23,25,26,31–33]. Let u be a positive solution to (1.4), and let $v = \frac{p}{p-1}u^{p-1}$. In [20], Lu, Ni, Vázquez and Villani introduced the following:

$$\mathcal{N}_p(g, u, t) = -t^a \int_{M^n} uv \, dv$$

and

$$\mathcal{W}_p(g, u, t) = \frac{d}{dt} [t \mathcal{N}_p(g, u, t)] = t^{a+1} \int_{M^n} \left(p \frac{|\nabla v|^2}{v} - \frac{a+1}{t} \right) uv \, dv, \tag{1.35}$$

where $a = \frac{n(p-1)}{n(p-1)+2}$. They proved that if M^n is compact, then

$$\frac{d}{dt}\mathcal{W}_{p}(g,u,t) = -2(p-1)t^{a+1} \int_{M^{n}} \left(\left| \nabla^{2}v + \frac{g}{[n(p-1)+2]t} \right|^{2} + \operatorname{Ric}(\nabla v, \nabla v) \right) uv \, dv$$

$$-2t^{a+1} \int_{M^{n}} \left((p-1)\Delta v + \frac{a}{t} \right)^{2} uv \, dv.$$
(1.36)

In particular, if the Ricci curvature is non-negative, then the entropy defined in (1.35) is monotone non-increasing on compact Riemannian manifolds when p > 1. For p < 1, using the Cauchy-Schwarz inequality, they proved from (1.36) that

$$\frac{d}{dt} \mathcal{W}_p(g, u, t) \le -2t^{a+1} \int_{M^n} \left[\frac{n(p-1)+1}{n(p-1)} \left((p-1)\Delta v + \frac{a}{t} \right)^2 + (p-1)\operatorname{Ric}(\nabla v, \nabla v) \right] uv \, dv.$$
(1.37)

Clearly, if the Ricci curvature is non-negative and $p \in (1 - \frac{1}{n}, 1)$, then (1.37) shows that $\frac{d}{dt}W_p(g, u, t) \leq 0$ and the entropy defined in (1.35) is monotone non-increasing on compact Riemannian manifolds.

Inspired by [19], in this paper we also study the $W_{p,m}$ -entropy associated with the Witten Laplacian to the equation (1.8) on compact Riemannian manifolds with p > 0 and $p \neq 1$. First we define

$$\mathcal{N}_{p,m}(g,u,t) = -t^{\tilde{a}} \int_{M^n} uv \, d\mu \tag{1.38}$$

and the $\mathcal{W}_{p,m}$ -entropy is defined by

$$\mathcal{W}_{p,m}(g,u,t) = \frac{d}{dt} [t \mathcal{N}_{p,m}(g,u,t)], \tag{1.39}$$

where $\tilde{a} = \frac{m(p-1)}{m(p-1)+2}$. Under the *m*-dimensional Bakry-Emery Ricci curvature is bounded from below, we prove the following:

Theorem 1.8. Let (M^n, g) be a compact Riemannian manifold. If u is a positive solution to the porous medium equation (1.8) with p > 1, then

$$\frac{d}{dt}\mathcal{N}_{p,m}(g,u,t) = -t^{\tilde{a}} \int_{M^n} \left((p-1)\Delta_{\phi}v + \frac{\tilde{a}}{t} \right) uv \, d\mu, \tag{1.40}$$

where $v = \frac{p}{p-1}u^{p-1}$ and $\tilde{a} = \frac{m(p-1)}{m(p-1)+2}$. In particular, if $\operatorname{Ric}_{\phi}^m \geq 0$, then $\frac{d}{dt}\mathcal{N}_{p,m}(g,u,t) \leq 0$ and $\mathcal{N}_{p,m}(g,u,t)$ is monotone non-increasing in t. Moreover,

$$\mathcal{W}_{p,m}(g,u,t) = t^{\tilde{a}+1} \int_{M_n} \left(p \frac{|\nabla v|^2}{v} - \frac{\tilde{a}+1}{t} \right) uv \, d\mu \tag{1.41}$$

and

$$\frac{d}{dt} \mathcal{W}_{p,m}(g, u, t) = -2(p-1)t^{\tilde{a}+1} \int_{M^n} \left\{ \left| \nabla^2 v + \frac{g}{[m(p-1)+2]t} \right|^2 + \frac{1}{m-n} \left| \nabla \phi \nabla v - \frac{m-n}{[m(p-1)+2]t} \right|^2 + \text{Ric}_{\phi}^m(\nabla v, \nabla v) \right\} uv \, d\mu \quad (1.42)$$

$$-2t^{\tilde{a}+1} \int_{M^n} \left| (p-1)\Delta_{\phi} v + \frac{\tilde{a}}{t} \right|^2 uv \, d\mu.$$

In particular, if $\operatorname{Ric}_{\phi}^{m} \geq 0$, then $\frac{d}{dt}\mathcal{W}_{p,m}(g,u,t) \leq 0$ and $\mathcal{W}_{p,m}(g,u,t)$ is monotone non-increasing in t.

Theorem 1.9. If u is a positive solution to the fast diffusion equation (1.8) with $p \in (0,1)$, then

$$\frac{d}{dt}\mathcal{N}_{p,m}(g,u,t) = -t^{\tilde{a}} \int_{M_n} \left((p-1)\Delta_{\phi}v + \frac{\tilde{a}}{t} \right) uv \, d\mu, \tag{1.43}$$

where $v = \frac{p}{p-1}u^{p-1}$ and $\tilde{a} = \frac{m(p-1)}{m(p-1)+2}$. In particular, if $\operatorname{Ric}_{\phi}^m \geq 0$ and $p \in (1 - \frac{2}{m}, 1)$, then $\frac{d}{dt}\mathcal{N}_{p,m}(g,u,t) \leq 0$ and $\mathcal{N}_{p,m}(g,u,t)$ is monotone non-increasing in t. Moreover,

$$\mathcal{W}_{p,m}(g,u,t) = t^{\tilde{a}+1} \int_{M^n} \left(p \frac{|\nabla v|^2}{v} - \frac{\tilde{a}+1}{t} \right) uv \, d\mu \tag{1.44}$$

and for any positive constant $\varepsilon \geq m-n$ and $1-\frac{1}{n+\varepsilon} \leq p \leq 1-\frac{m-n}{m\varepsilon}$,

$$\frac{d}{dt} \mathcal{W}_{p,m}(g, u, t) \leq 2t^{\tilde{a}+1} \int_{M^n} \left\{ (1-p) \operatorname{Ric}_{\phi}^m(\nabla v, \nabla v) + \left(\frac{1-n(1-p)}{n(1-p)} - \frac{\varepsilon}{n} \right) \left| (p-1)\Delta_{\phi}v + \frac{\tilde{a}}{t} \right|^2 + \left(\frac{m(1-p)}{n(m-n)} - \frac{1}{n\varepsilon} \right) \left| \nabla \phi \nabla v - \frac{m-n}{[m(p-1)+2]t} \right|^2 \right\} uv \, d\mu.$$
(1.45)

In particular, if $\operatorname{Ric}_{\phi}^{m} \geq 0$, then $\frac{d}{dt}\mathcal{W}_{p,m}(g,u,t) \leq 0$ and $\mathcal{W}_{p,m}(g,u,t)$ is monotone non-increasing in t.

Remark 1.5. In particular, if m = n, then we have that ϕ is a constant. Then (1.42) becomes (5.6) of Lu, Ni, Vázquez and Villani in [20]. By letting m = n and $\varepsilon \to 0$, (1.45) becomes (1.37), which is Corollary 5.10 in [20].

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2 Proofs of Theorem 1.1 and 1.2

Let $v = \frac{p}{p-1}u^{p-1}$. By virtue of the equation (1.8), we have $v_t = (p-1)v\Delta_{\phi}v + |\nabla v|^2$ which is equivalent to

$$\frac{v_t}{v} = (p-1)\Delta_{\phi}v + \frac{|\nabla v|^2}{v}.$$
(2.1)

Lemma 2.1. As in [20], we introduce the following differential operator

$$\mathcal{L} = \partial_t - (p-1)v\Delta_{\phi}.$$

Let $F = \frac{|\nabla v|^2}{v} - \alpha \frac{v_t}{v} - \varphi$, where $\alpha = \alpha(t)$ and $\varphi = \varphi(t)$ are functions depending on t.

(1) If p > 1, then

$$\mathcal{L}(F) \leq -\frac{1}{\tilde{a}} [(p-1)\Delta_{\phi}v]^2 - 2(p-1)\operatorname{Ric}_{\phi}^m(\nabla v, \nabla v) + 2p\nabla v\nabla F + (1-\alpha)\left(\frac{v_t}{v}\right)^2 - \alpha'\frac{v_t}{v} - \varphi';$$
(2.2)

(2) If $p \in (0,1)$, then

$$\mathcal{L}(F) \ge -\frac{1}{\tilde{a}} [(p-1)\Delta_{\phi}v]^2 - 2(p-1)\operatorname{Ric}_{\phi}^m(\nabla v, \nabla v) + 2p\nabla v\nabla F + (1-\alpha)\left(\frac{v_t}{v}\right)^2 - \alpha'\frac{v_t}{v} - \varphi',$$
(2.3)

where $\tilde{a} = \frac{m(p-1)}{m(p-1)+2}$.

Proof. We only give the proof to the case that p > 1. The proof to p < 1 is similar, so we omit it here.

By a direct calculation, we have

$$\mathcal{L}\left(\frac{f}{g}\right) = \frac{1}{g}\mathcal{L}(f) - \frac{f}{g^2}\mathcal{L}(g) + 2(p-1)v\nabla\left(\frac{f}{g}\right)\nabla\log g, \quad \forall f, g \in C^{\infty}(M).$$
 (2.4)

Using (2.1) we obtain

$$\mathcal{L}(v_t) = (p-1)v_t \Delta_{\phi} v + 2\nabla v \nabla v_t. \tag{2.5}$$

It is well known that for the m-dimensional Bakry-Emery Ricci curvature, we have the following Bochner formula (for the elementary proof, see [17,18]):

$$\frac{1}{2}\Delta_{\phi}(|\nabla w|^{2}) = |\nabla^{2}w|^{2} + \nabla w \nabla \Delta_{\phi}w + \operatorname{Ric}_{\phi}(\nabla w, \nabla w)
\geq \frac{1}{n}|\Delta w|^{2} + \nabla w \nabla \Delta_{\phi}w + \operatorname{Ric}_{\phi}(\nabla w, \nabla w)
\geq \frac{1}{m}|\Delta_{\phi}w|^{2} + \nabla w \nabla \Delta_{\phi}w + \operatorname{Ric}_{\phi}^{m}(\nabla w, \nabla w).$$

It follows from p > 1 that

$$\mathcal{L}(|\nabla v|^{2}) \leq 2\nabla v \nabla v_{t} - 2(p-1)v \left(\frac{1}{m}|\Delta_{\phi}v|^{2} + \nabla v \nabla \Delta_{\phi}v + \operatorname{Ric}_{\phi}^{m}(\nabla v, \nabla v)\right)$$

$$= 2\nabla v \nabla [(p-1)v\Delta_{\phi}v + |\nabla v|^{2}] - 2(p-1)v \left(\frac{1}{m}|\Delta_{\phi}v|^{2} + \nabla v \nabla \Delta_{\phi}v + \operatorname{Ric}_{\phi}^{m}(\nabla v, \nabla v)\right)$$

$$= 2(p-1)|\nabla v|^{2}\Delta_{\phi}v + 2\nabla v \nabla (|\nabla v|^{2}) - \frac{2(p-1)}{m}v(\Delta_{\phi}v)^{2}$$

$$- 2(p-1)v\operatorname{Ric}_{\phi}^{m}(\nabla v, \nabla v).$$
(2.6)

Applying (2.5) and (2.6) into (2.4) yields

$$\mathcal{L}\left(\frac{v_t}{v}\right) = (p-1)\frac{v_t}{v}\Delta_{\phi}v + \frac{2}{v}\nabla v\nabla v_t - \frac{v_t}{v}\frac{|\nabla v|^2}{v} + 2(p-1)v\nabla\left(\frac{v_t}{v}\right)\nabla(\log v),$$

$$\mathcal{L}\left(\frac{|\nabla v|^2}{v}\right) \le 2(p-1)\frac{|\nabla v|^2}{v}\Delta_{\phi}v + \frac{2}{v}\nabla v\nabla(|\nabla v|^2) - \frac{2(p-1)}{m}(\Delta_{\phi}v)^2$$

$$-2(p-1)\mathrm{Ric}_{\phi}^m(\nabla v, \nabla v) - \frac{|\nabla v|^4}{v^2} + 2(p-1)v\nabla\left(\frac{|\nabla v|^2}{v}\right)\nabla(\log v)$$

and hence

$$\mathcal{L}(F) = \mathcal{L}\left(\frac{|\nabla v|^2}{v}\right) - \alpha \mathcal{L}\left(\frac{v_t}{v}\right) - \alpha' \frac{v_t}{v} - \varphi'$$

$$\leq 2(p-1)\frac{|\nabla v|^2}{v}\Delta_{\phi}v + \frac{2}{v}\nabla v\nabla(|\nabla v|^2) - \frac{2(p-1)}{m}(\Delta_{\phi}v)^2$$

$$- 2(p-1)\operatorname{Ric}_{\phi}^m(\nabla v, \nabla v) - \frac{|\nabla v|^4}{v^2} + 2(p-1)v\nabla\left(\frac{|\nabla v|^2}{v}\right)\nabla(\log v)$$

$$- \alpha(p-1)\frac{v_t}{v}\Delta_{\phi}v - \alpha\frac{2}{v}\nabla v\nabla v_t + \alpha\frac{v_t}{v}\frac{|\nabla v|^2}{v} - 2\alpha(p-1)v\nabla\left(\frac{v_t}{v}\right)\nabla(\log v)$$

$$- \alpha'\frac{v_t}{v} - \varphi'.$$
(2.7)

Noticing

$$2(p-1)v\nabla(\frac{|\nabla v|^2}{v})\nabla(\log v) - 2\alpha(p-1)v\nabla(\frac{v_t}{v})\nabla(\log v) = 2(p-1)\nabla v\nabla F,$$

$$\frac{2}{v}\nabla v\nabla(|\nabla v|^2) - \alpha \frac{2}{v}\nabla v\nabla v_t = \frac{2}{v}\nabla v\nabla[(F+\varphi)v] = 2(F+\varphi)\frac{|\nabla v|^2}{v} + 2\nabla v\nabla F,$$

we have

$$2(p-1)v\nabla\left(\frac{|\nabla v|^2}{v}\right)\nabla(\log v) - 2\alpha(p-1)v\nabla\left(\frac{v_t}{v}\right)\nabla(\log v) + \frac{2}{v}\nabla v\nabla(|\nabla v|^2) - \alpha\frac{2}{v}\nabla v\nabla v_t$$

$$=2p\nabla v\nabla F + 2(F+\varphi)\frac{|\nabla v|^2}{v}$$

$$=2p\nabla v\nabla F + 2\left(\frac{|\nabla v|^2}{v} - \alpha\frac{v_t}{v}\right)\frac{|\nabla v|^2}{v}.$$
(2.8)

On the other hand, using (2.1) again, we have

$$2(p-1)\frac{|\nabla v|^2}{v}\Delta_{\phi}v - \frac{|\nabla v|^4}{v^2} - \alpha(p-1)\frac{v_t}{v}\Delta_{\phi}v + \alpha\frac{v_t}{v}\frac{|\nabla v|^2}{v}$$

$$= 2\frac{|\nabla v|^2}{v}\left(\frac{v_t}{v} - \frac{|\nabla v|^2}{v}\right) - \frac{|\nabla v|^4}{v^2} - \alpha\frac{v_t}{v}\left(\frac{v_t}{v} - \frac{|\nabla v|^2}{v}\right) + \alpha\frac{v_t}{v}\frac{|\nabla v|^2}{v}$$

$$= (2\alpha + 2)\frac{v_t}{v}\frac{|\nabla v|^2}{v} - 3\frac{|\nabla v|^4}{v^2} - \alpha\left(\frac{v_t}{v}\right)^2.$$
(2.9)

Combining (2.8) with (2.9) gives

$$2(p-1)v\nabla\left(\frac{|\nabla v|^2}{v}\right)\nabla(\log v) - 2\alpha(p-1)v\nabla\left(\frac{v_t}{v}\right)\nabla(\log v) + \frac{2}{v}\nabla v\nabla(|\nabla v|^2)$$

$$-\alpha\frac{2}{v}\nabla v\nabla v_t + 2(p-1)\frac{|\nabla v|^2}{v}\Delta_{\phi}v - \frac{|\nabla v|^4}{v^2} - \alpha(p-1)\frac{v_t}{v}\Delta_{\phi}v + \alpha\frac{v_t}{v}\frac{|\nabla v|^2}{v}$$

$$=2p\nabla v\nabla F - \left(\frac{v_t}{v} - \frac{|\nabla v|^2}{v}\right)^2 + (1-\alpha)\left(\frac{v_t}{v}\right)^2$$

$$=2p\nabla v\nabla F - [(p-1)\Delta_{\phi}v]^2 + (1-\alpha)\left(\frac{v_t}{v}\right)^2.$$
(2.10)

Putting (2.10) into (2.7) yields

$$\mathcal{L}(F) \leq -\frac{2(p-1)}{m} (\Delta_{\phi}v)^{2} - 2(p-1) \operatorname{Ric}_{\phi}^{m}(\nabla v, \nabla v) + 2p \nabla v \nabla F$$
$$- [(p-1)\Delta_{\phi}v]^{2} + (1-\alpha)(\frac{v_{t}}{v})^{2} - \alpha' \frac{v_{t}}{v} - \varphi'$$
$$= -\frac{1}{\tilde{a}} [(p-1)\Delta_{\phi}v]^{2} - 2(p-1) \operatorname{Ric}_{\phi}^{m}(\nabla v, \nabla v) + 2p \nabla v \nabla F$$
$$+ (1-\alpha)(\frac{v_{t}}{v})^{2} - \alpha' \frac{v_{t}}{v} - \varphi',$$

which completes the proof of (1) in Lemma 2.1.

Proof of Theorem 1.1. Let ξ be a cut-off function such that $\xi(r) = 1$ for $r \leq 1$, $\xi(r) = 0$ for $r \geq 2$, $0 \leq \xi(r) \leq 1$, and

$$0 \ge \xi'(r) \ge -c_1 \xi^{\frac{1}{2}}(r),$$

$$\xi''(r) \ge -c_2,$$

for positive constants c_1 and c_2 . Denote by $\rho(x) = d(x, p)$ the distance between x and p in M^n . Let

$$\psi(x) = \xi\left(\frac{\rho(x)}{R}\right).$$

Making use of an argument of Calabi [6] (see also Cheng and Yau [7]), we can assume without loss of generality that the function ψ is smooth in $B_p(2R)$. Then, we have

$$\frac{|\nabla \psi|^2}{\psi} \le \frac{C}{R^2}.\tag{2.11}$$

By the comparison theorem with respect to the Witten Laplacian (see p. 1324, [18])

$$\Delta_{\phi} \rho \ge \sqrt{(m-1)K} \coth\left(\sqrt{\frac{K}{m-1}} \ \rho\right),$$

we have

$$\Delta_{\phi}\psi = \frac{\xi'\Delta_{\phi}\rho}{R} + \frac{\xi''|\nabla\rho|^2}{R^2} \ge -\frac{C(m)}{R^2} \left(1 + \sqrt{K}R \coth(\sqrt{K}R)\right). \tag{2.12}$$

Define $\tilde{F} = \frac{|\nabla v|^2}{v} - \alpha \frac{v_t}{v}$, where $\alpha > 1$ is a constant. Under the assumption that $\text{Ric}_{\phi}^m \geq -K$, (2.2) shows that

$$\mathcal{L}(\tilde{F}) \leq -\frac{1}{\tilde{a}}[(p-1)\Delta_{\phi}v]^{2} + 2(p-1)K|\nabla v|^{2} + 2p\nabla v\nabla\tilde{F}$$

$$\leq -\frac{1}{\tilde{a}}[(p-1)\Delta_{\phi}v]^{2} + 2MK\frac{|\nabla v|^{2}}{v} + 2p\nabla v\nabla\tilde{F}.$$
(2.13)

Define $G = t\psi \tilde{F}$. Next we will apply maximum principle to G on $B_p(2R) \times [0, T]$. Assume G achieves its maximum at the point $(x_0, s) \in B_p(2R) \times [0, T]$ and assume $G(x_0, s) > 0$ (otherwise the proof is trivial), which implies s > 0. Then at the point (x_0, s) , it holds that

$$\mathcal{L}(G) \ge 0, \quad \nabla \tilde{F} = -\frac{\tilde{F}}{\psi} \nabla \psi$$

and by use of (2.13), we have

$$0 \leq \mathcal{L}(G) = s\psi \mathcal{L}(\tilde{F}) - s(p-1)v\tilde{F}\Delta_{\phi}\psi - 2s(p-1)v\nabla\tilde{F}\nabla\psi + \psi\tilde{F}$$

$$= s\psi \mathcal{L}(\tilde{F}) - (p-1)v\frac{\Delta_{\phi}\psi}{\psi}G + 2(p-1)v\frac{|\nabla\psi|^2}{\psi^2}G + \frac{G}{s}$$

$$\leq s\psi\left(-\frac{1}{\tilde{a}}[(p-1)\Delta_{\phi}v]^2 + 2MK\frac{|\nabla v|^2}{v} + 2p\nabla v\nabla\tilde{F}\right)$$

$$- (p-1)v\frac{\Delta_{\phi}\psi}{\psi}G + 2(p-1)v\frac{|\nabla\psi|^2}{\psi^2}G + \frac{G}{s}$$

$$\leq -\frac{s\psi}{\tilde{a}}[(p-1)\Delta_{\phi}v]^2 + 2s\psi MK\frac{|\nabla v|^2}{v} + 2\frac{p}{(p-1)^{\frac{1}{2}}}M^{\frac{1}{2}}G\frac{|\nabla v|}{v^{\frac{1}{2}}}\frac{|\nabla\psi|}{\psi}$$

$$- (p-1)v\frac{\Delta_{\phi}\psi}{\psi}G + 2(p-1)v\frac{|\nabla\psi|^2}{\psi^2}G + \frac{G}{s}.$$

$$(2.14)$$

Applying

$$[(p-1)\Delta_{\phi}v]^{2} = \frac{1}{\alpha^{2}}\tilde{F}^{2} + \frac{2(\alpha-1)}{\alpha^{2}}\tilde{F}\frac{|\nabla v|^{2}}{v} + \left(\frac{\alpha-1}{\alpha}\right)^{2}\frac{|\nabla v|^{4}}{v^{2}}$$

into (2.14), we obtain

$$0 \leq -\frac{1}{\tilde{a}s\alpha^{2}}G^{2} - \frac{2(\alpha - 1)\psi}{\tilde{a}\alpha^{2}}G\frac{|\nabla v|^{2}}{v} - \frac{s\psi^{2}}{\tilde{a}}\left(\frac{\alpha - 1}{\alpha}\right)^{2}\frac{|\nabla v|^{4}}{v^{2}} + 2s\psi^{2}MK\frac{|\nabla v|^{2}}{v} + 2\frac{p}{(p - 1)^{\frac{1}{2}}}M^{\frac{1}{2}}\psi^{\frac{1}{2}}G\frac{|\nabla v|}{v^{\frac{1}{2}}}\frac{|\nabla \psi|}{\psi^{\frac{1}{2}}} - (p - 1)v(\Delta_{\phi}\psi)G + 2(p - 1)v\frac{|\nabla\psi|^{2}}{\psi}G + \frac{\psi G}{s}.$$

$$(2.15)$$

By virtue of the inequality $-Ax^2 + Bx \le \frac{B^2}{4A}$, we have

$$-\frac{s\psi^2}{\tilde{a}}\left(\frac{\alpha-1}{\alpha}\right)^2\frac{|\nabla v|^4}{v^2}+2s\psi^2MK\frac{|\nabla v|^2}{v}\leq \frac{\tilde{a}\alpha^2s\psi^2M^2K^2}{(\alpha-1)^2},$$

$$-\frac{2(\alpha-1)\psi}{\tilde{a}\alpha^2}G\frac{|\nabla v|^2}{v} + 2\frac{p}{(p-1)^{\frac{1}{2}}}M^{\frac{1}{2}}\psi^{\frac{1}{2}}G\frac{|\nabla v|}{v^{\frac{1}{2}}}\frac{|\nabla \psi|}{\psi^{\frac{1}{2}}} \leq \frac{\tilde{a}\alpha^2p^2M}{2(p-1)(\alpha-1)}\frac{|\nabla \psi|^2}{\psi}G.$$

Hence, (2.15) yields

$$0 \leq -\frac{1}{\tilde{a}s\alpha^{2}}G^{2} + \frac{\tilde{a}\alpha^{2}s\psi^{2}M^{2}K^{2}}{(\alpha - 1)^{2}} + \frac{\tilde{a}\alpha^{2}p^{2}M}{2(p - 1)(\alpha - 1)} \frac{|\nabla\psi|^{2}}{\psi}G$$

$$- (p - 1)v(L\psi)G + 2(p - 1)v\frac{|\nabla\psi|^{2}}{\psi}G + \frac{\psi G}{s}$$

$$\leq -\frac{1}{\tilde{a}s\alpha^{2}}G^{2} + \left\{\frac{\tilde{a}\alpha^{2}p^{2}M}{2(p - 1)(\alpha - 1)}\frac{C}{R^{2}} + (p - 1)M\frac{C(m)}{R^{2}}\left(1 + \sqrt{K}R\coth(\sqrt{K}R)\right) + \frac{\psi}{s}\right\}G$$

$$+ \frac{\tilde{a}\alpha^{2}s\psi^{2}M^{2}K^{2}}{(\alpha - 1)^{2}}.$$
(2.16)

Solving the quadratic inequality of G in (2.16) yields

$$G \leq \frac{\tilde{a}s\alpha^2}{2} \left\{ \left[\frac{\tilde{a}\alpha^2 p^2 M}{2(p-1)(\alpha-1)} \frac{C}{R^2} + M \frac{C(m)}{R^2} \left(1 + \sqrt{K}R \coth(\sqrt{K}R) \right) + \frac{\psi}{s} \right] \right.$$

$$\left. + \left[\left[\frac{\tilde{a}\alpha^2 p^2 M}{2(p-1)(\alpha-1)} \frac{C}{R^2} + M \frac{C(m)}{R^2} \left(1 + \sqrt{K}R \coth(\sqrt{K}R) \right) + \frac{\psi}{s} \right]^2 \right.$$

$$\left. + \frac{4\psi^2 M^2 K^2}{(\alpha-1)^2} \right]^{\frac{1}{2}} \right\}$$

$$\leq \tilde{a}s\alpha^2 \left\{ \frac{\tilde{a}\alpha^2 p^2 M}{2(p-1)(\alpha-1)} \frac{C}{R^2} + M \frac{C(m)}{R^2} \left(1 + \sqrt{K}R \coth(\sqrt{K}R) \right) + \frac{\psi}{s} + \frac{\psi MK}{(\alpha-1)} \right\}.$$

Hence we have

$$G(x,T) \leq G(x_0,s)$$

$$\leq \tilde{a}T\alpha^2 \frac{C(m)}{R^2} \left\{ \frac{\alpha^2}{(p-1)(\alpha-1)} \tilde{a}p^2 M + M \left(1 + \sqrt{K}R \coth(\sqrt{K}R) \right) \right\}$$

$$+ \frac{\alpha^2}{(\alpha-1)} \tilde{a}TMK + \tilde{a}\alpha^2.$$
(2.17)

For all $x \in B_p(R)$, from (2.17), it holds that

$$F(x,T) \leq \tilde{a}\alpha^{2}M \frac{C(m)}{R^{2}} \left\{ \frac{\alpha^{2}}{\alpha - 1} \frac{\tilde{a}p^{2}}{p - 1} + \left(1 + \sqrt{K}R \coth(\sqrt{K}R)\right) \right\} + \frac{\alpha^{2}}{(\alpha - 1)} \tilde{a}MK + \frac{\tilde{a}\alpha^{2}}{T}.$$

Since T is arbitrary, we complete the proof of Theorem 1.1.

Proof of Theorem 1.2. When $p \in (0,1)$ we have v < 0 and from (2.3)

$$\mathcal{L}(-\tilde{F}) \leq \frac{1}{\tilde{a}} [(p-1)\Delta_{\phi}v]^{2} + 2(p-1)\operatorname{Ric}_{\phi}^{m}(\nabla v, \nabla v) + 2p\nabla v\nabla(-\tilde{F})$$

$$- (1-\alpha)\left(\frac{v_{t}}{v}\right)^{2}$$

$$\leq \frac{1}{\tilde{a}} [(p-1)\Delta_{\phi}v]^{2} + 2MK\frac{|\nabla v|^{2}}{-v} + 2p\nabla v\nabla(-\tilde{F})$$

$$- (1-\alpha)\left(\frac{v_{t}}{v}\right)^{2}.$$
(2.18)

Define $G = t\psi(-\tilde{F})$. Next we will apply maximum principle to G on $B_p(2R) \times [0,T]$. Assume G achieves its maximum at the point $(x_0,s) \in B_p(2R) \times [0,T]$ and assume $G(x_0,s) > 0$ (otherwise the proof is trivial), which implies s > 0. Then at the point (x_0,s) , it holds that

$$\mathcal{L}(G) \ge 0, \quad \nabla(-\tilde{F}) = -\frac{-\tilde{F}}{\psi}\nabla\psi$$

and by use of (2.18), we have

$$0 \leq \mathcal{L}(G) = s\psi \mathcal{L}(-\tilde{F}) - (p-1)v\frac{\Delta_{\phi}\psi}{\psi}G + 2(p-1)v\frac{|\nabla\psi|^{2}}{\psi^{2}}G + \frac{G}{s}$$

$$\leq s\psi \left(\frac{1}{\tilde{a}}[(p-1)\Delta_{\phi}v]^{2} + 2MK\frac{|\nabla v|^{2}}{-v} + 2p\nabla v\nabla(-\tilde{F})\right)$$

$$- (p-1)v\frac{\Delta_{\phi}\psi}{\psi}G + 2(p-1)v\frac{|\nabla\psi|^{2}}{\psi^{2}}G + \frac{G}{s} - (1-\alpha)s\psi\left(\frac{v_{t}}{v}\right)^{2}$$

$$\leq \frac{s\psi}{\tilde{a}}[(p-1)\Delta_{\phi}v]^{2} + 2s\varphi MK\frac{|\nabla v|^{2}}{-v} + 2\frac{p}{(1-p)^{\frac{1}{2}}}M^{\frac{1}{2}}G\frac{|\nabla v|}{(-v)^{\frac{1}{2}}}\frac{|\nabla\psi|}{\psi}$$

$$- (p-1)v\frac{\Delta_{\phi}\psi}{\psi}G + 2(p-1)v\frac{|\nabla\psi|^{2}}{\psi^{2}}G + \frac{G}{s} - (1-\alpha)s\psi\left(\frac{v_{t}}{v}\right)^{2}.$$

$$(2.19)$$

Applying

$$[(p-1)\Delta_{\phi}v]^{2} = \frac{1}{\alpha^{2}}\tilde{F}^{2} + \frac{2(\alpha-1)}{\alpha^{2}}\tilde{F}\frac{|\nabla v|^{2}}{v} + \left(\frac{\alpha-1}{\alpha}\right)^{2}\frac{|\nabla v|^{4}}{v^{2}},$$

$$\left(\frac{v_{t}}{v}\right)^{2} = \frac{1}{\alpha^{2}}\left(-\tilde{F} + \frac{|\nabla v|^{2}}{v}\right)^{2} = \frac{1}{\alpha^{2}}(-\tilde{F})^{2} + \frac{2}{\alpha^{2}}(-\tilde{F})\frac{|\nabla v|^{2}}{v} + \frac{1}{\alpha^{2}}\frac{|\nabla v|^{4}}{v^{2}}$$

into (2.19), we obtain

$$0 \leq \frac{1}{\tilde{a}s\alpha^{2}} \left\{ [1 - \tilde{a}(1 - \alpha)]G^{2} - 2(1 - \tilde{a})(1 - \alpha)s\psi G \frac{|\nabla v|^{2}}{-v} + s^{2}\psi^{2}(1 - \alpha)(1 - \alpha - \tilde{a})\frac{|\nabla v|^{4}}{v^{2}} \right\} + 2s\psi^{2}MK \frac{|\nabla v|^{2}}{-v} + 2\frac{p}{(1 - p)^{\frac{1}{2}}}M^{\frac{1}{2}}\psi^{\frac{1}{2}}G\frac{|\nabla v|}{(-v)^{\frac{1}{2}}}\frac{|\nabla \psi|}{\psi^{\frac{1}{2}}} - (p - 1)v(\Delta_{\phi}\psi)G + 2(p - 1)v\frac{|\nabla \psi|^{2}}{\psi}G + \frac{\psi G}{s}.$$

$$(2.20)$$

Next we take the similar method as in Theorem 4.1 of [20]. Since $p \in (1 - \frac{2}{m}, 1)$, we have $\tilde{a} < 0$. Thus, we have for any positive constants $\varepsilon_1, \varepsilon_2$,

$$\begin{split} 2s\psi^2 MK \frac{|\nabla v|^2}{-v} &\leq -\varepsilon_1 \frac{s^2\psi^2}{\tilde{a}s\alpha^2} (1-\alpha)(1-\alpha-\tilde{a}) \frac{|\nabla v|^4}{v^2} - \frac{1}{\varepsilon_1} \frac{\tilde{a}s\alpha^2(p-1)^2\psi^2 M^2 K^2}{(1-\alpha)(1-\alpha-\tilde{a})}, \\ 2\frac{p}{(1-p)^{\frac{1}{2}}} M^{\frac{1}{2}}\psi^{\frac{1}{2}} G \frac{|\nabla v|}{(-v)^{\frac{1}{2}}} \frac{|\nabla \psi|}{\psi^{\frac{1}{2}}} \leq -\varepsilon_2 \frac{2}{\tilde{a}s\alpha^2} (1-\tilde{a})(1-\alpha)s\psi G \frac{|\nabla v|^2}{-v} \\ &\qquad \qquad - \frac{\tilde{a}\alpha^2 p^2 M}{2\varepsilon_2(1-\tilde{a})(1-\alpha)(1-p)} \frac{|\nabla \psi|^2}{\psi} G. \end{split}$$

Hence, we get from (2.20) that

$$0 \leq -\frac{1}{\tilde{a}s\alpha^{2}} \left\{ -\left[1 - \tilde{a}(1 - \alpha)\right]G^{2} + 2(1 + \varepsilon_{2})(1 - \tilde{a})(1 - \alpha)s\psi G \frac{|\nabla v|^{2}}{-v} - (1 - \varepsilon_{1})s^{2}\psi^{2}(1 - \alpha)(1 - \alpha - \tilde{a})\frac{|\nabla v|^{4}}{v^{2}} \right\} - \frac{1}{\varepsilon_{1}} \frac{as\alpha^{2}\psi^{2}M^{2}K^{2}}{(1 - \alpha)(1 - \alpha - \tilde{a})} - \frac{\tilde{a}\alpha^{2}p^{2}M}{2\varepsilon_{2}(1 - \tilde{a})(1 - \alpha)(1 - p)} \frac{|\nabla \psi|^{2}}{\psi}G - (p - 1)v(\Delta_{\phi}\psi)G + 2(p - 1)v\frac{|\nabla \psi|^{2}}{\psi}G + \frac{\psi G}{s}$$

$$\leq \frac{1}{\tilde{a}s\alpha^{2}} \left\{ \left[1 - \tilde{a}(1 - \alpha)\right] - \frac{(1 + \varepsilon_{2})^{2}(1 - \tilde{a})^{2}(1 - \alpha)}{(1 - \varepsilon_{1})(1 - \alpha - \tilde{a})} \right\}G^{2} - \frac{1}{\varepsilon_{1}} \frac{\tilde{a}s\alpha^{2}\psi^{2}M^{2}K^{2}}{(1 - \alpha)(1 - \alpha - \tilde{a})} - \frac{\tilde{a}\alpha^{2}p^{2}M}{2\varepsilon_{2}(1 - \tilde{a})(1 - \alpha)(1 - p)} \frac{|\nabla \psi|^{2}}{\psi}G - (p - 1)v(\Delta_{\phi}\psi)G + 2(p - 1)v\frac{|\nabla \psi|^{2}}{\psi}G + \frac{\psi G}{s}.$$

$$(2.21)$$

Taking $\varepsilon_1, \varepsilon_2$ such that

$$[1 - \tilde{a}(1 - \alpha)] - \frac{(1 + \varepsilon_2)^2 (1 - \tilde{a})^2 (1 - \alpha)}{(1 - \varepsilon_1)(1 - \alpha - \tilde{a})} := A(\varepsilon_1, \varepsilon_2) > 0, \tag{2.22}$$

then (2.21) yields

$$0 \leq -\frac{1}{(-\tilde{a})s\alpha^{2}}A(\varepsilon_{1},\varepsilon_{2})G^{2} + \left\{\frac{(-\tilde{a})\alpha^{2}p^{2}M}{2\varepsilon_{2}(1-\tilde{a})(1-\alpha)(1-p)}\frac{C}{R^{2}} + M\frac{C(m)}{R^{2}}\left(1+\sqrt{K}R\coth(\sqrt{K}R)\right) + \frac{\psi}{s}\right\}G + \frac{(-\tilde{a})s\alpha^{2}\psi^{2}M^{2}K^{2}}{\varepsilon_{1}(1-\alpha)(1-\alpha-\tilde{a})}.$$

$$(2.23)$$

Solving the quadratic inequality of G in (2.23) yields

$$G \leq \frac{(-\tilde{a})s\alpha^{2}}{A(\varepsilon_{1}, \varepsilon_{2})} \left\{ \frac{(-\tilde{a})\alpha^{2}p^{2}M}{2\varepsilon_{2}(1-\tilde{a})(1-\alpha)(1-p)} \frac{C}{R^{2}} + M \frac{C(m)}{R^{2}} \left(1 + \sqrt{K}R \coth(\sqrt{K}R)\right) + \frac{\psi}{s} + \frac{\psi MK}{\sqrt{\varepsilon_{1}(1-\alpha)(1-\alpha-\tilde{a})}} \sqrt{A(\varepsilon_{1}, \varepsilon_{2})} \right\}.$$

Hence we have

$$G(x,T) \le G(x_0,s)$$

$$\leq \frac{(-\tilde{a})T\alpha^{2}M}{A(\varepsilon_{1},\varepsilon_{2})} \frac{C(m)}{R^{2}} \left\{ \frac{(-\tilde{a})\alpha^{2}p^{2}}{2\varepsilon_{2}(1-\tilde{a})(1-\alpha)(1-p)} + \left(1+\sqrt{K}R\coth(\sqrt{K}R)\right) \right\} \\
+ \frac{(-\tilde{a})T\alpha^{2}MK}{\sqrt{\varepsilon_{1}(1-\alpha)(1-\alpha-\tilde{a})A(\varepsilon_{1},\varepsilon_{2})}} + \frac{(-\tilde{a})\alpha^{2}}{A(\varepsilon_{1},\varepsilon_{2})}.$$
(2.24)

and for $x \in B_p(R)$,

$$-F(x,t) \leq \frac{(-\tilde{a})\alpha^{2}M}{A(\varepsilon_{1},\varepsilon_{2})} \frac{C(m)}{R^{2}} \left\{ \frac{(-\tilde{a})\alpha^{2}p^{2}}{2\varepsilon_{2}(1-\tilde{a})(1-\alpha)(1-p)} + \left(1+\sqrt{K}R\coth(\sqrt{K}R)\right) \right\} + \frac{(-\tilde{a})\alpha^{2}MK}{\sqrt{\varepsilon_{1}(1-\alpha)(1-\alpha-\tilde{a})A(\varepsilon_{1},\varepsilon_{2})}} + \frac{(-\tilde{a})\alpha^{2}}{A(\varepsilon_{1},\varepsilon_{2})t}.$$

This completes the proof of Theorem 1.2.

3 Proofs of Theorem 1.3-1.7

Under the assumption that $\mathrm{Ric}_{\phi}^{m} \geq -K$ and p > 1, (2.2) shows that

$$\mathcal{L}(F) \leq -\frac{1}{\tilde{a}} [(p-1)\Delta_{\phi}v]^{2} + 2(p-1)K|\nabla v|^{2} + 2p\nabla v\nabla F$$

$$+ (1-\alpha)\left(\frac{v_{t}}{v}\right)^{2} - \alpha'\frac{v_{t}}{v} - \varphi'$$

$$\leq -\frac{1}{\tilde{a}} [(p-1)\Delta_{\phi}v]^{2} + 2MK\frac{|\nabla v|^{2}}{v} + 2p\nabla v\nabla F$$

$$+ (1-\alpha)\left(\frac{v_{t}}{v}\right)^{2} - \alpha'\frac{v_{t}}{v} - \varphi'.$$
(3.1)

Following the methods in [13], we can prove that Theorem 1.3, 1.5, 1.6, 1.7 hold respectively.

Next we are in a position to prove Theorem 1.4. Define $\overline{F} = \frac{|\nabla v|^2}{v} - \alpha \frac{v_t}{v}$, where $0 < \alpha < 1$ is a constant. Then (2.3) shows that

$$\mathcal{L}(-\overline{F}) \leq \frac{1}{\tilde{a}} [(p-1)\Delta_{\phi}v]^{2} + 2MK \frac{|\nabla v|^{2}}{-v} + 2p\nabla v\nabla(-\overline{F}) - (1-\alpha)\left(\frac{v_{t}}{v}\right)^{2}
= \frac{1}{\tilde{a}\alpha^{2}} \left(-\overline{F} - (1-\alpha)\frac{|\nabla v|^{2}}{-v}\right)^{2} + 2MK \frac{|\nabla v|^{2}}{-v} + 2p\nabla v\nabla(-\overline{F})
- \frac{1-\alpha}{\alpha^{2}} \left(-\overline{F} - \frac{|\nabla v|^{2}}{-v}\right)^{2}.$$
(3.2)

Let $G = t\psi(-\overline{F})$. We apply maximum principle to G on $B_p(2R) \times [0,T]$ and assume that G achieves its maximum at the point $(x_0,s) \in B_p(2R) \times [0,T]$ with $G(x_0,s) > 0$ (otherwise the proof is trivial). Then at the point (x_0,s) , it holds that

$$\mathcal{L}(G) \ge 0, \quad \nabla(-\overline{F}) = -\frac{-\overline{F}}{\psi}\nabla\psi$$

and by use of (3.2), we have

$$0 \leq \mathcal{L}(G) = s\psi \mathcal{L}(-\overline{F}) - (p-1)v\frac{\Delta_{\phi}\psi}{\psi}G + 2(p-1)v\frac{|\nabla\psi|^2}{\psi^2}G + \frac{G}{s}$$

$$\leq \frac{s\psi}{\tilde{a}\alpha^2} \left(-\overline{F} - (1-\alpha)\frac{|\nabla v|^2}{-v}\right)^2 + 2s\varphi MK\frac{|\nabla v|^2}{-v} + 2\frac{p}{(1-p)^{\frac{1}{2}}}M^{\frac{1}{2}}G\frac{|\nabla v|}{(-v)^{\frac{1}{2}}}\frac{|\nabla\psi|}{\psi} - \frac{1-\alpha}{\alpha^2}s\psi\left(-\overline{F} - \frac{|\nabla v|^2}{-v}\right)^2 - (p-1)v\frac{\Delta_{\phi}\psi}{\psi}G + 2(p-1)v\frac{|\nabla\psi|^2}{\psi^2}G + \frac{G}{s}.$$

Let $\frac{|\nabla v|^2}{-v} = \mu(-\overline{F})$ at the point (x_0, s) . Then we have $\mu \geq 0$ and

$$0 \leq \frac{1}{\tilde{a}\alpha^{2}s\psi} [1 - (1 - \alpha)\mu]^{2}G^{2} + 2\mu MKG + \frac{2\mu^{\frac{1}{2}}}{s^{\frac{1}{2}}\psi^{\frac{1}{2}}} \frac{p}{(1 - p)^{\frac{1}{2}}} M^{\frac{1}{2}}G^{\frac{3}{2}} \frac{|\nabla\psi|}{\psi} - \frac{1 - \alpha}{\alpha^{2}} \frac{1}{s\psi} (1 - \mu)^{2}G^{2} - (p - 1)v\frac{\Delta_{\phi}\psi}{\psi}G + 2(p - 1)v\frac{|\nabla\psi|^{2}}{\psi^{2}}G + \frac{G}{s}.$$

$$(3.3)$$

Multiplying the both sides of (3.3) by $\frac{s\psi}{G}$ yields

$$0 \leq \frac{1}{\tilde{a}\alpha^{2}} [1 - (1 - \alpha)\mu]^{2} G + 2\mu M K s\psi + 2\mu^{\frac{1}{2}} s^{\frac{1}{2}} \frac{p}{(1 - p)^{\frac{1}{2}}} M^{\frac{1}{2}} \frac{|\nabla \psi|}{\psi^{\frac{1}{2}}} G^{\frac{1}{2}} - \frac{1 - \alpha}{\alpha^{2}} (1 - \mu)^{2} G - (p - 1) sv \Delta_{\phi} \psi + 2(p - 1) sv \frac{|\nabla \psi|^{2}}{\psi} + \psi$$

$$= -\tilde{A}G + 2\tilde{B}G^{\frac{1}{2}} + \tilde{C}, \tag{3.4}$$

where

$$\tilde{A} = \frac{1}{-\tilde{a}\alpha^2} [1 - (1 - \alpha)\mu]^2 + \frac{1 - \alpha}{\alpha^2} (1 - \mu)^2,$$

$$\tilde{B} = \mu^{\frac{1}{2}} s^{\frac{1}{2}} \frac{p}{(1 - p)^{\frac{1}{2}}} M^{\frac{1}{2}} \frac{|\nabla \psi|}{\psi^{\frac{1}{2}}},$$

$$\tilde{C} = 2\mu M K s \psi + (1 - p) s(-v) \left(-\Delta_{\phi} \psi + 2 \frac{|\nabla \psi|^2}{\psi} \right) + \psi.$$

It is easy to see that

$$\frac{1}{\tilde{A}} = \frac{(-\tilde{a})\alpha^2}{[1 - (1 - \alpha)\mu]^2 + (-\tilde{a})(1 - \alpha)(1 - \mu)^2}
= \frac{(-\tilde{a})\alpha^2}{1 + (-\tilde{a})(1 - \alpha) - 2(1 - \alpha)(1 - \tilde{a})\mu + (1 - \alpha)(1 - \alpha - \tilde{a})\mu^2}
< 1 - \alpha - \tilde{a}.$$
(3.5)

$$\frac{2\mu}{\tilde{A}} = \frac{2(-\tilde{a})\alpha^{2}\mu}{1 + (-\tilde{a})(1 - \alpha) - 2(1 - \alpha)(1 - \tilde{a})\mu + (1 - \alpha)(1 - \alpha - \tilde{a})\mu^{2}} \\
\leq \frac{(-\tilde{a})\alpha^{2}}{\sqrt{[1 + (-\tilde{a})(1 - \alpha)](1 - \alpha)(1 - \alpha - \tilde{a})} - (1 - \alpha)(1 - \tilde{a})} \\
= \sqrt{[\frac{1}{1 - \alpha} + (-\tilde{a})](1 - \alpha - \tilde{a})} + (1 - \tilde{a})} \\
\leq \frac{\alpha^{2}}{2(1 - \alpha)} + 2(1 - \tilde{a}), \tag{3.6}$$

where the last inequality used $\sqrt{xy} \leq \frac{1}{2}(x+y)$ and there exists a constant $C(\tilde{a},\alpha)$ such that $\frac{\mu^{\frac{1}{2}}}{\tilde{A}} \leq C(\tilde{a},\alpha)$. From the inequality $\tilde{A}x^2 - 2\tilde{B}x \leq \tilde{C}$, we have $x \leq \frac{2\tilde{B}}{\tilde{A}} + \sqrt{\frac{\tilde{C}}{\tilde{A}}}$. Applying this inequality into (3.4) by letting $x = G^{\frac{1}{2}}$ gives

$$G^{\frac{1}{2}} \leq C(\tilde{a}, \alpha) s^{\frac{1}{2}} \frac{p}{(1-p)^{\frac{1}{2}}} M^{\frac{1}{2}} \frac{C}{R} + \left[\left(\frac{\alpha^2}{2(1-\alpha)} + 2(1-\tilde{a}) \right) MKs + 1 - \alpha - \tilde{a} + (1-p)(1-\alpha-\tilde{a}) Ms \frac{C(m)}{R^2} \left(1 + \sqrt{KR} \coth(\sqrt{KR}) \right) \right]^{\frac{1}{2}}$$
(3.7)

Hence, for $x \in B_p(R)$, we have

$$-\frac{|\nabla v|^{2}}{v} + \alpha \frac{v_{t}}{v} \leq \left\{ C(\tilde{a}, \alpha) \frac{p}{(1-p)^{\frac{1}{2}}} M^{\frac{1}{2}} \frac{C}{R} + \left[\left(\frac{\alpha^{2}}{2(1-\alpha)} + 2(1-\tilde{a}) \right) MK + \frac{1-\alpha-\tilde{a}}{t} + (1-p)(1-\alpha-\tilde{a}) M \frac{C(m)}{R^{2}} \left(1 + \sqrt{KR} \coth(\sqrt{KR}) \right) \right]^{\frac{1}{2}} \right\}^{2}.$$
(3.8)

We complete the proof of Theorem 1.4.

4 Proofs of Theorem 1.8 and 1.9

Lemma 4.1. If M^n is a compact Riemannian manifold and u is a positive solution to (1.8) with $p \neq 0$, then

$$\frac{d}{dt} \int_{M^n} uv \, d\mu = (p-1) \int_{M^n} (\Delta_{\phi} v) uv \, d\mu = -p \int_{M^n} |\nabla v|^2 u \, d\mu. \tag{4.1}$$

Proof. From (2.1), we have $(uv)_t = vu_t + uv_t = v\Delta_{\phi}(u^p) + (p-1)uv\Delta_{\phi}v + u|\nabla v|^2$. It follows from $\nabla(u^p) = u\nabla v$ that

$$\int_{M^n} \left[v \Delta_{\phi}(u^p) + u |\nabla v|^2 \right] d\mu = \int_{M^n} \left[-\nabla v \nabla (u^p) + u |\nabla v|^2 \right] d\mu = 0.$$

Hence

$$\frac{d}{dt} \int_{M^n} uv \, d\mu = \int_{M^n} (uv)_t \, d\mu$$

$$= \int_{M^n} [v\Delta_{\phi}(u^p) + (p-1)uv\Delta_{\phi}v + u|\nabla v|^2] \, d\mu$$

$$= (p-1) \int_{M^n} (\Delta_{\phi}v)uv \, d\mu$$

$$= p \int_{M^n} (\Delta_{\phi}v)u^p \, d\mu$$

$$= -p \int_{M^n} \nabla v\nabla (u^p) \, d\mu$$

$$= -p \int_{M^n} |\nabla v|^2 u \, d\mu.$$

We complete the proof of Lemma 4.1.

Lemma 4.2. If M^n is a compact Riemannian manifold and u is a positive solution to (1.8) with $p \neq 0$, then

$$\frac{d}{dt} \int_{M_n} (\Delta_{\phi} v) uv \, d\mu = 2 \int_{M_n} \left[(p-1)(\Delta_{\phi} v)^2 + |\nabla^2 v|^2 + \operatorname{Ric}_{\phi}(\nabla v, \nabla v) \right] uv \, d\mu. \tag{4.2}$$

Proof. Noticing

$$\frac{d}{dt} \int_{M^n} (\Delta_{\phi} v) uv \, d\mu = \int_{M^n} \left[(\Delta_{\phi} v)_t uv + (\Delta_{\phi} v)(uv)_t \right] d\mu. \tag{4.3}$$

A direct calculation gives

$$\begin{split} (\Delta_{\phi}v)_t = & \Delta_{\phi}[(p-1)v\Delta_{\phi}v + |\nabla v|^2] \\ = & (p-1)[(\Delta_{\phi}v)^2 + 2\nabla v\nabla\Delta_{\phi}v + v\Delta_{\phi}^2v] + \Delta_{\phi}|\nabla v|^2 \\ = & (p-1)(\Delta_{\phi}v)^2 + 2p\nabla v\nabla\Delta_{\phi}v + (p-1)v\Delta_{\phi}^2v + 2[|\nabla^2 v|^2 + \mathrm{Ric}_{\phi}(\nabla v, \nabla v)]. \end{split}$$

We derive from $(p-1)\nabla(uv^2) = (2p-1)uv\nabla v$ that

$$\int_{M^n} [2p\nabla v \nabla \Delta_{\phi} v + (p-1)v \Delta_{\phi}^2 v] uv \, d\mu$$

$$= \int_{M^n} 2p\nabla v \nabla (\Delta_{\phi} v) uv \, d\mu - \int_{M^n} (p-1)\nabla (uv^2) \nabla \Delta_{\phi} v \, d\mu$$

$$= \int_{M^n} \nabla v \nabla (\Delta_{\phi} v) uv \, d\mu.$$

Hence,

$$\int_{M^n} (\Delta_{\phi} v)_t uv \, d\mu = \int_{M^n} \left\{ (p-1)(\Delta_{\phi} v)^2 + \nabla v \nabla \Delta_{\phi} v + 2[|\nabla^2 v|^2 + \operatorname{Ric}_{\phi}(\nabla v, \nabla v)] \right\} uv \, d\mu. \tag{4.4}$$

On the other hand.

$$\int_{M^n} \Delta_{\phi} v(uv)_t d\mu = \int_{M^n} \Delta_{\phi} v[v\Delta_{\phi}(u^p) + (p-1)uv\Delta_{\phi}v + u|\nabla v|^2] d\mu$$

$$= \int_{M^n} \left[-\nabla(v\Delta_{\phi}v)\nabla(u^p) + (p-1)uv(\Delta_{\phi}v)^2 + u|\nabla v|^2\Delta_{\phi}v \right] d\mu$$

$$= \int_{M^n} \left[-\nabla(v\Delta_{\phi}v)u\nabla v + (p-1)uv(\Delta_{\phi}v)^2 + u|\nabla v|^2\Delta_{\phi}v \right] d\mu$$

$$= \int_{M^n} \left[-\nabla v\nabla\Delta_{\phi}v + (p-1)(\Delta_{\phi}v)^2 \right] uv d\mu.$$
(4.5)

Inserting (4.4) and (4.5) into (4.3) concludes the proof of Lemma 4.2.

Proof of Theorem 1.8 and 1.9. By Lemma 4.1, we have

$$\frac{d}{dt}\mathcal{N}_{p,m}(g,u,t) = -\tilde{a}t^{\tilde{a}-1}\int_{M^n} uv \,d\mu - (p-1)t^{\tilde{a}}\int_{M^n} (\Delta_{\phi}v)uv \,d\mu$$

$$= -t^{\tilde{a}}\int_{M^n} \left((p-1)\Delta_{\phi}v + \frac{\tilde{a}}{t} \right)uv \,d\mu.$$

We obtain (1.40) and (1.43). On the other hand, from the definition of $W_{p,m}(g,u,t)$ in (1.39), we have

$$\begin{split} \mathcal{W}_{p,m}(g,u,t) &= \frac{d}{dt} [t \mathcal{N}_{p,m}(g,u,t)] \\ &= \mathcal{N}_{p,m}(g,u,t) + t \frac{d}{dt} \mathcal{N}_{p,m}(g,u,t) \\ &= t^{\tilde{a}+1} \int_{M^n} \Big(p \frac{|\nabla v|^2}{v} - \frac{\tilde{a}+1}{t} \Big) uv \, d\mu, \end{split}$$

where the Lemma 4.1 was used in the last equality. Hence, we derive (1.41) and (1.44).

Noticing that the estimate (1.10) also holds for compact Riemannian manifolds. Taking K=0 and then letting $\alpha \to 1$ in (1.10) yields

$$(p-1)\Delta_{\phi}v + \frac{\tilde{a}}{t} = \frac{v_t}{v} - \frac{|\nabla v|^2}{v} + \frac{\tilde{a}}{t} \ge 0,$$

which concludes that if $\operatorname{Ric}_{\phi}^{m} \geq 0$, then $\frac{d}{dt} \mathcal{N}_{p,m}(g,u,t) \leq 0$ and $\mathcal{N}_{p,m}(g,u,t)$ is a monotone non-increasing in t. When $p \in (1 - \frac{2}{m}, 1)$ and $\operatorname{Ric}_{\phi}^{m} \geq 0$, we also get from (1.12) that

$$(p-1)\Delta_{\phi}v + \frac{\tilde{a}}{t} = \frac{v_t}{v} - \frac{|\nabla v|^2}{v} + \frac{\tilde{a}}{t} \le 0,$$

which shows that $\frac{d}{dt}\mathcal{N}_{p,m}(g,u,t) \leq 0$ and $\mathcal{N}_{p,m}(g,u,t)$ is also a monotone non-increasing in t.

Next we are in a position to prove (1.42). From (1.40), we have

$$\begin{split} \frac{d}{dt} [t \frac{d}{dt} \mathcal{N}_{p,m}(g,u,t)] \\ &= \frac{d}{dt} \Big[- t^{\tilde{a}+1} \int\limits_{M^n} (p-1)(\Delta_\phi v) uv \, d\mu - \tilde{a} t^{\tilde{a}} \int\limits_{M^n} uv \, d\mu \Big] \\ &= \frac{d}{dt} \Big[- t^{\tilde{a}+1} \int\limits_{M^n} (p-1)(\Delta_\phi v) uv \, d\mu + \tilde{a} \mathcal{N}_{p,m}(g,u,t) \Big] \\ &= - 2 t^{\tilde{a}+1} \int\limits_{M^n} \Big[(p-1)^2 (\Delta_\phi v)^2 + (p-1) |\nabla^2 v|^2 + (p-1) \mathrm{Ric}_\phi (\nabla v, \nabla v) \Big] uv \, d\mu \\ &- (\tilde{a}+1) t^{\tilde{a}} \int\limits_{M^n} (p-1)(\Delta_\phi v) uv \, d\mu - \tilde{a} t^{\tilde{a}} \int\limits_{M^n} \Big((p-1)\Delta_\phi v + \frac{\tilde{a}}{t} \Big) uv \, d\mu, \end{split}$$

where the last equality used the Lemma 4.2. Hence,

$$\frac{d}{dt} \mathcal{W}_{p,m}(g, u, t)
= \frac{d}{dt} \left[t \frac{d}{dt} \mathcal{N}_{p,m}(g, u, t) + \mathcal{N}_{p,m}(g, u, t) \right]
= -2t^{\tilde{a}+1} \int_{M^n} \left[(p-1)^2 (\Delta_{\phi} v)^2 + (p-1) |\nabla^2 v|^2 + (p-1) \operatorname{Ric}_{\phi}(\nabla v, \nabla v) \right] uv \, d\mu
- (\tilde{a}+1)t^{\tilde{a}} \int_{M^n} (p-1)(\Delta_{\phi} v) uv \, d\mu - (\tilde{a}+1)t^{\tilde{a}} \int_{M^n} \left((p-1)\Delta_{\phi} v + \frac{\tilde{a}}{t} \right) uv \, d\mu
= -2t^{\tilde{a}+1} \int_{M^n} \left[(p-1)^2 (\Delta_{\phi} v)^2 + (p-1) |\nabla^2 v|^2 + (p-1) \operatorname{Ric}_{\phi}(\nabla v, \nabla v) \right]
+ (p-1)\frac{\tilde{a}+1}{t} \Delta_{\phi} v + \frac{\tilde{a}^2+\tilde{a}}{2t^2} uv \, d\mu.$$
(4.6)

Noticing

$$(p-1)^{2}(\Delta_{\phi}v)^{2} + (p-1)\frac{\tilde{a}+1}{t}\Delta_{\phi}v + \frac{\tilde{a}^{2}+\tilde{a}}{2t^{2}}$$

$$= \left|(p-1)\Delta_{\phi}v + \frac{m(p-1)}{[m(p-1)+2]t}\right|^{2} + \frac{2(p-1)}{[m(p-1)+2]t}\Delta_{\phi}v + \frac{(p-1)m}{[m(p-1)+2]^{2}t^{2}},$$

and hence

$$(p-1)^{2}(\Delta_{\phi}v)^{2} + (p-1)\frac{\tilde{a}+1}{t}\Delta_{\phi}v + \frac{\tilde{a}^{2}+\tilde{a}}{2t^{2}} + (p-1)|\nabla^{2}v|^{2} + \frac{p-1}{m-n}(\nabla\phi\nabla v)^{2}$$

$$= \left|(p-1)\Delta_{\phi}v + \frac{m(p-1)}{[m(p-1)+2]t}\right|^{2} + \frac{p-1}{m-n}\left|\nabla\phi\nabla v - \frac{m-n}{[m(p-1)+2]t}\right|^{2}.$$

$$(4.7)$$

We complete the proof of (1.42) by putting (4.7) into (4.6).

When $p \in (0,1)$, by the Cauchy-Schwarz inequality, we have

$$\begin{aligned} -(p-1) \left| \nabla^{2} v + \frac{g}{[m(p-1)+2]t} \right|^{2} \\ & \geq -\frac{p-1}{n} \left| \Delta v + \frac{n}{[m(p-1)+2]t} \right|^{2} \\ & = -\frac{1}{n(p-1)} \left| (p-1) \Delta_{\phi} v + \frac{\tilde{a}}{t} \right|^{2} - \frac{p-1}{n} \left| \nabla \phi \nabla v - \frac{m-n}{[m(p-1)+2]t} \right|^{2} \\ & - \frac{2}{n} \left((p-1) \Delta_{\phi} v + \frac{\tilde{a}}{t} \right) \left(\nabla \phi \nabla v - \frac{m-n}{[m(p-1)+2]t} \right). \end{aligned}$$

Hence,

$$-(p-1)\left|\nabla^{2}v + \frac{g}{[m(p-1)+2]t}\right|^{2} - \frac{p-1}{m-n}\left|\nabla\phi\nabla v - \frac{m-n}{[m(p-1)+2]t}\right|^{2} \\ - \left|(p-1)\Delta_{\phi}v + \frac{\tilde{a}}{t}\right|^{2} \\ \ge \frac{1-n(1-p)}{n(1-p)}\left|(p-1)\Delta_{\phi}v + \frac{\tilde{a}}{t}\right|^{2} + \frac{m(1-p)}{n(m-n)}\left|\nabla\phi\nabla v - \frac{m-n}{[m(p-1)+2]t}\right|^{2} \\ - \frac{2}{n}\left((p-1)\Delta_{\phi}v + \frac{\tilde{a}}{t}\right)\left(\nabla\phi\nabla v - \frac{m-n}{[m(p-1)+2]t}\right) \\ \ge \left(\frac{1-n(1-p)}{n(1-p)} - \frac{\varepsilon}{n}\right)\left|(p-1)\Delta_{\phi}v + \frac{\tilde{a}}{t}\right|^{2} \\ + \left(\frac{m(1-p)}{n(m-n)} - \frac{1}{n\varepsilon}\right)\left|\nabla\phi\nabla v - \frac{m-n}{[m(p-1)+2]t}\right|^{2},$$

$$(4.8)$$

where $\varepsilon \geq m-n$ is a positive constant and satisfies $1-\frac{1}{n+\varepsilon} \leq p \leq 1-\frac{m-n}{m\varepsilon}$. Inserting (4.8) into (1.42) gives

$$\frac{d}{dt} \mathcal{W}_{p,m}(g, u, t) \leq 2t^{a+1} \int_{M^n} \left\{ (1-p) \operatorname{Ric}_{\phi}^m(\nabla v, \nabla v) + \left(\frac{1-n(1-p)}{n(1-p)} - \frac{\varepsilon}{n} \right) \Big| (p-1) \Delta_{\phi} v + \frac{\tilde{a}}{t} \Big|^2 + \left(\frac{m(1-p)}{n(m-n)} - \frac{1}{n\varepsilon} \right) \Big| \nabla \phi \nabla v - \frac{m-n}{[m(p-1)+2]t} \Big|^2 \right\} uv \, d\mu.$$
(4.9)

Therefore, we complete the proof of (1.45).

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